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APPLICATION NUMBER	FILING/RECEIPT DATE	FIRST NAMED APPLICANT	ATTORNEY DOCKET NUMBER
09/810,623	03/19/2001	Elie Ayache	1776.0010001

CONFIRMATION NO. 8808

26111

STERNE, KESSLER, GOLDSTEIN & FOX PLLC
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WASHINGTON, DC 20005-3934

FORMALITIES LETTER



OC000000006127353

Date Mailed: 05/30/2001

NOTICE TO FILE CORRECTED APPLICATION PAPERS

Filing Date Granted

This application has been accorded an Application Number and Filing Date. The application, however, is informal since it does not comply with the regulations for the reason(s) indicated below. Applicant is given **TWO MONTHS** from the date of this Notice within which to correct the informalities indicated below. Extensions of time may be obtained by filing a petition accompanied by the extension fee under the provisions of 37 CFR 1.136(a)

The required item(s) identified below must be timely submitted to avoid abandonment:

- Substitute drawings in compliance with 37 CFR 1.84 because:
 - drawing sheets do not have the appropriate margin(s) (see 37 CFR 1.84(g)). Each sheet must include a top margin of at least 2.5 cm. (1 inch), a left side margin of at least 2.5 cm. (1 inch), a right side margin of at least 1.5 cm. (5/8 inch), and a bottom margin of at least 1.0 cm. (3/8 inch);

*A copy of this notice **MUST** be returned with the reply.*

MTB
Customer Service Center
Initial Patent Examination Division (703) 308-1202

PART 2 - COPY TO BE RETURNED WITH RESPONSE



IN THE UNITED STATES PATENT AND TRADEMARK OFFICE

In re application of:

Elie Ayache

Appl. No. 09/810,623

Filed: March 19, 2001

For: **System, Method, and Computer
Program Product for Use of
Lattices in Valuing Options**

Confirmation No. 8808

Art Unit: 2164

Examiner: (to be assigned)

Atty. Docket: 1776.0010002

**Reply To Notice To File Corrected Application
Papers -- Filing Date Granted**

Commissioner for Patents
Washington, D.C. 20231

Sir:

In reply to the Notice To File Corrected Application Papers dated **May 30, 2001**,
Applicants submit: Substitute Formal drawings in compliance with 37 C.F.R. § 1.84.

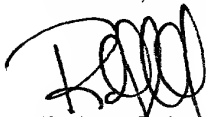
It is not believed that extensions of time or fees for net addition of claims are
required beyond those that may otherwise be provided for in documents accompanying this
paper. However, if additional extensions of time are necessary to prevent abandonment of
this application, then such extensions of time are hereby petitioned under 37 C.F.R.

09/810,623

§ 1.136(a), and any fees required therefor (including fees for net addition of claims) are hereby authorized to be charged to our Deposit Account No. 19-0036.

Respectfully submitted,

STERNE, KESSLER, GOLDSTEIN & FOX P.L.L.C.



Robert Sokohl
Attorney for Applicants
Registration No. 36,013

Date: 7/30/01

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